

SECURITIES AND EXCHANGE COMMISSION
(Release No. 34-57465; File No. SR-CBOE-2005-11)

March 11, 2008

Self-Regulatory Organizations; Chicago Board Options Exchange, Incorporated; Notice of Filing of a Proposed Rule Change, as Modified by Amendments No. 1 and 2, Relating to the Listing and Trading on the Exchange of Options on the streetTRACKS Gold Trust

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 (“Act”)¹ and Rule 19b-4² thereunder, notice is hereby given that on January 25, 2005, the Chicago Board Options Exchange, Incorporated (“CBOE” or “Exchange”) filed with the Securities and Exchange Commission (“Commission”) the proposed rule change as described in Items I, II, and III below, which Items have been substantially prepared by the Exchange. On April 12, 2005, the Exchange submitted Amendment No. 1 to the proposed rule change. On March 7, 2008, the Exchange submitted Amendment No. 2 to the proposed rule change. The Commission is publishing this notice to solicit comments on the proposed rule change, as amended, from interested persons.

I. Self-Regulatory Organization’s Statement of the Terms of Substance of the Proposed Rule Change

The Exchange proposes to amend certain CBOE rules to enable the listing and trading on the Exchange of options on the streetTRACKS Gold Trust. The text of the proposed rule change is available at the Exchange, the Commission’s Public Reference Room, and www.cboe.com.

¹ 15 U.S.C. 78s(b)(1).

² 17 CFR 240.19b-4.

